

wherein determining an imbalance condition, posting an allocation message to market participants, and disseminating an imbalance message over regular periods of time occur between the initial reception of orders and actual opening of the trading system.

Please add new claims 26-31, as follows:

26. The method of claim 1 wherein disseminating a message that indicates a current imbalance between buy and sell orders for the product is a publicly disseminated message.

27. The method of claim 1 wherein disseminating a message that indicates a current imbalance between buy and sell orders for the product is a publicly disseminated message that is disseminated to the general public and market participants.

28. The computer program product of claim 13 wherein instructions to disseminate a message that indicates a current imbalance between buy and sell orders for the product is a publicly disseminated message.

29. The computer program product of claim 13 wherein instructions to disseminate a message that indicates a current imbalance between buy and sell orders for the product disseminate a message to the general public and market participants.

30. The system of claim 23 wherein the message that indicates a current imbalance between buy and sell orders for the product is a publicly disseminated message.

31. The system of claim 23 wherein the message that indicates a current imbalance between buy and sell orders for the product is disseminated to the general public and market participants.